

High Yield Total - Usage versus Limits

Risk Appetite (RA) and Value-at-Risk (VaR) Usage versus Limits

Time period presented: December 1, 2006 to September 15, 2008

(\$ in Millions)

Date	RA Limit	RA Usage	RA Breach *	Monthly Average**	VaR Limit	VaR Usage	VaR Breach *	Monthly Average**	Key Event
12/1/06	755	518		602	25	14		15	
12/4/06	755	546		602	25	14		15	
12/5/06	755	552		602	25	15		15	
12/6/06	755	558		602	25	15		15	
12/7/06	755	587		602	25	16		15	
12/8/06	755	599		602	25	15		15	
12/11/06	755	600		602	25	16		15	
12/12/06	755	562		602	25	14		15	
12/13/06	755	619		602	25	16		15	
12/14/06	755	623		602	25	16		15	
12/15/06	755	637		602	25	16		15	
12/18/06	755	625		602	25	16		15	
12/19/06	755	648		602	25	16		15	
12/20/06	755	682		602	25	17		15	
12/21/06	755	639		602	25	15		15	
12/22/06	755	626		602	25	15		15	
12/25/06	-	-	-	602	-	-	-	15	
12/26/06	755	620		602	25	15		15	
12/27/06	755	615		602	25	15		15	
12/28/06	755	596		602	25	15		15	
12/29/06	755	591		602	25	15		15	
1/1/07	-	-	-	559	-	-	-	13	
1/2/07	755	588		559	25	15		13	
1/3/07	755	596		559	25	14		13	
1/4/07	755	601		559	25	15		13	
1/5/07	755	581		559	25	14		13	
1/8/07	755	578		559	25	14		13	
1/9/07	755	587		559	25	14		13	
1/10/07	755	597		559	25	15		13	
1/11/07	755	565		559	25	14		13	
1/12/07	-	-	-	559	-	-	-	13	
1/15/07	755	555		559	25	14		13	2 FairPoint Communications original commitment: \$832 Mm
1/16/07	755	528		559	25	13		13	
1/17/07	755	530		559	25	13		13	
1/18/07	755	526		559	25	12		13	
1/19/07	755	524		559	25	12		13	
1/22/07	755	532		559	25	12		13	
1/23/07	755	527		559	25	11		13	
1/24/07	755	527		559	25	11		13	
1/25/07	755	543		559	25	11		13	
1/26/07	755	532		559	25	11		13	
1/29/07	755	557		559	25	12		13	
1/30/07	755	561		559	25	12		13	
1/31/07	755	599		559	25	12		13	
2/1/07	755	603		600	25	13		13	
2/2/07	755	605		600	25	13		13	
2/5/07	755	590		600	25	13		13	
2/6/07	755	604		600	25	13		13	
2/7/07	755	616		600	25	14		13	
2/8/07	755	618		600	25	14		13	
2/9/07	755	609		600	25	14		13	

High Yield Total - Usage versus Limits

Risk Appetite (RA) and Value-at-Risk (VaR) Usage versus Limits

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(\$ in Millions)

Date	RA Limit	RA Usage	RA Breach *	Monthly Average**	VaR Limit	VaR Usage	VaR Breach *	Monthly Average**	Key Event
2/12/07	755	602		600	25	14		13	
2/13/07	755	626		600	25	14		13	
2/14/07	755	594		600	25	14		13	
2/15/07	755	591		600	25	14		13	
2/16/07	-	-	-	600	-	-	-	13	
2/19/07	755	583		600	25	13		13	
2/20/07	755	554		600	25	12		13	
2/21/07	755	581		600	25	12		13	
2/22/07	755	588		600	25	12		13	
2/23/07	755	611		600	25	13		13	
2/26/07	755	611		600	25	12		13	2 Energy Future Holdings (TXU) original commitment: \$4,737 Mm
2/27/07	755	590		600	25	12		13	3 LB-UBSCoMm Mortgage Trust2007-C1 Close. Issued: \$3.7 Bn
2/28/07	755	634		600	25	14		13	
3/1/07	755	599		651	25	13		14	
3/2/07	755	682		651	25	15		14	
3/5/07	755	655		651	25	13		14	
3/6/07	755	563		651	25	11		14	3 Pyxis ABS CDO 2007-1 Close, Issued: \$1.5 Bn
3/7/07	755	597		651	25	12		14	
3/8/07	755	615		651	25	12		14	
3/9/07	755	606		651	25	12		14	
3/12/07	755	624		651	25	12		14	
3/13/07	755	677		651	25	16		14	
3/14/07	755	678		651	25	17		14	
3/15/07	755	676		651	25	17		14	
3/16/07	755	670		651	25	16		14	
3/19/07	755	652		651	25	15		14	
3/20/07	755	698		651	25	16		14	
3/21/07	755	706		651	25	15		14	
3/22/07	755	707		651	25	14		14	
3/23/07	755	707		651	25	14		14	
3/26/07	755	647		651	25	14		14	
3/27/07	755	613		651	25	13		14	
3/28/07	755	654		651	25	14		14	
3/29/07	755	666		651	25	16		14	
3/30/07	755	638		651	25	15		14	3 Fannie Mae REMIC Trust 2007-30 Close. Issued: \$3.1 Bn
4/2/07	755	652		701	25	16		16	2 First Data original commitment: \$3,120 Mm
4/3/07	755	648		701	25	16		16	
4/4/07	755	680		701	25	16		16	
4/5/07	-	-	-	701	-	-	-	16	
4/6/07	755	660		701	25	16		16	
4/9/07	755	664		701	25	16		16	
4/10/07	755	647		701	25	15		16	
4/11/07	755	657		701	25	15		16	
4/12/07	755	660		701	25	15		16	
4/13/07	755	665		701	25	15		16	
4/16/07	755	670		701	25	15		16	2 Advent International - Lloyds TSB original commitment: £ 281 Mm
4/17/07	755	701		701	25	16		16	
4/18/07	755	691		701	25	16		16	
4/19/07	755	684		701	25	16		16	
4/20/07	755	697		701	25	15		16	
4/23/07	755	679		701	25	15		16	

High Yield Total - Usage versus Limits

Risk Appetite (RA) and Value-at-Risk (VaR) Usage versus Limits

Time period presented: December 1, 2006 to September 15, 2008

(\$ in Millions)

Date	RA Limit	RA Usage	RA Breach *	Monthly Average**	VaR Limit	VaR Usage	VaR Breach *	Monthly Average**	Key Event
4/24/07	755	687		701	25	15		16	
4/25/07	860	720		701	28	16		16	
4/26/07	860	735		701	28	16		16	2 Local Insight Media original commitment: \$422 Mm
4/27/07	860	906	46	701	28	16		16	
4/30/07	860	914	54	701	28	17		16	
5/1/07	860	899	39	770	28	16		17	
5/2/07	860	848		770	28	18		17	
5/3/07	860	837		770	28	18		17	
5/4/07	860	816		770	28	17		17	
5/7/07	860	804		770	28	17		17	
5/8/07	860	786		770	28	17		17	
5/9/07	860	758		770	28	16		17	3 LB-UBSCoMm Mortgage Trust2007-C2 Close. Issued: \$3.6 Bn
5/10/07	860	740		770	28	15		17	
5/11/07	860	728		770	28	15		17	2 Endemo/Goldman Sachs original commitment: \$633 Mm
5/14/07	860	747		770	28	15		17	
5/15/07	860	788		770	28	17		17	1 237 Park Avenue Close. Total exposure: \$1.35 Bn
5/16/07	860	719		770	28	17		17	
5/17/07	860	715		770	28	17		17	1 Beacon Fund III Close. Funding share: \$2.04 Bn
5/18/07	860	717		770	28	17		17	2 Advent International - Lloyds TSB Close. Commitment: £264 Mm
5/21/07	860	695		770	28	17		17	
5/22/07	860	710		770	28	17		17	
5/23/07	860	763		770	28	17		17	
5/24/07	860	794		770	28	18		17	
5/25/07	-	-	-	770	-	-	-	17	
5/28/07	860	789		770	28	18		17	
5/29/07	860	768		770	28	17		17	2 CDW original commitment: \$1,960 Mm
5/30/07	860	758		770	28	17		17	3 Fannie Mae REMIC Trust 2007-54 Close. Issued: \$2.5 Bn
5/31/07	860	771		770	28	18		17	2 Debitel original commitment: €250 Mm
6/1/07	860	767		822	28	18		22	1 Archstone Commitment of \$10.9 Bn entered into LR. Closed: 10/5/07
6/4/07	860	766		822	28	17		22	1 EOP Austin Portfolio Close. Funding share: \$ 1.13 Bn
6/5/07	860	765		822	28	17		22	Event on 6/4/07:
6/6/07	860	747		822	28	17		22	2 ARINC Incorporated original commitment: \$825 Mm
6/7/07	860	827		822	28	22		22	
6/8/07	860	765		822	28	21		22	
6/11/07	860	728		822	28	20		22	2 Icopal A/S original commitment: €850 Mm
6/12/07	860	783		822	28	22		22	
6/13/07	860	754		822	28	20		22	
6/14/07	860	787		822	28	23		22	
6/15/07	860	817		822	28	25		22	
6/18/07	850	812		822	27	24		22	2 Sequa Corp original commitment: \$2,050 Mm
6/19/07	850	807		822	27	24		22	2 Home Depot Supply original commitment: \$2,400 Mm
6/20/07	850	918	68	822	27	27	0	22	
6/21/07	850	857	7	822	27	23		22	
6/22/07	850	840		822	27	22		22	2 PQ Corp original commitment: \$488 Mm
6/25/07	850	856	6	822	27	22		22	
6/26/07	850	831		822	27	21		22	
6/27/07	850	947	97	822	27	24		22	
6/28/07	850	932	82	822	27	24		22	
6/29/07	850	960	110	822	27	26		22	
7/2/07	850	978	128	891	27	27	0	28	
7/3/07	-	-	-	891	-	-	-	28	2 Endemo/Goldman Sachs Close. (Commitment at close uncertain)

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(\$ in Millions)

Date	RA Limit	RA Usage	RA Breach *	Monthly Average**	VaR Limit	VaR Usage	VaR Breach *	Monthly Average**	Key Event
7/4/07	850	975	125	891	27	27	0	28	
7/5/07	850	820		891	27	27	0	28	
7/6/07	850	830		891	27	28	1	28	
7/9/07	850	832		891	27	29	2	28	
7/10/07	850	805		891	27	27		28	
7/11/07	850	794		891	27	26		28	1 Dermody Close. Funding share: \$1.54 Bn
7/12/07	850	749		891	27	23		28	Events on 7/16/07
7/13/07	850	738		891	27	22		28	2 Houghton Mifflin original commitment: \$2,398 Mm
7/16/07	850	786		891	27	25		28	2 Applebees/HOP original commitment: \$2,139 Mm
7/17/07	850	801		891	27	26		28	1 Coeur Defense Close. Funding share: \$2,117 Bn
7/18/07	850	781		891	27	25		28	
7/19/07	850	930	80	891	27	25		28	
7/20/07	850	1011	161	891	27	31	4	28	
7/23/07	850	1015	165	891	27	31	4	28	
7/24/07	850	1015	165	891	27	31	4	28	
7/25/07	850	954	104	891	27	28	1	28	
7/26/07	850	985	135	891	27	34	7	28	2
7/27/07	850	984	134	891	27	35	8	28	3
7/30/07	850	1020	170	891	27	38	11	28	2
7/31/07	850	904	54	891	27	30	3	28	Events on 7/31/07:
8/1/07	850	817		912	27	24		30	2
8/2/07	850	777		912	27	22		30	3
8/3/07	850	763		912	27	21		30	LB XS Trust Mort. Pass-Through Certs, Ser. 2007-15N. Issued: \$2.8 Bn
8/6/07	850	781		912	27	22		30	
8/7/07	850	880	30	912	27	25		30	
8/8/07	850	834		912	27	25		30	
8/9/07	850	865	15	912	27	27	0	30	
8/10/07	850	865	15	912	27	27	0	30	
8/13/07	850	881	31	912	27	28	1	30	1
8/14/07	850	887	37	912	27	29	2	30	Archstone and Dermody commitments initially included in RA in LR
8/15/07	850	884	34	912	27	30	3	30	
8/16/07	850	896	46	912	27	30	3	30	
8/17/07	850	902	52	912	27	31	4	30	
8/20/07	850	940	90	912	27	34	7	30	
8/21/07	850	936	86	912	27	33	6	30	
8/22/07	850	943	93	912	27	34	7	30	
8/23/07	850	934	84	912	27	36	9	30	3
8/24/07	850	956	106	912	27	37	10	30	LB Floating Rate CoMm Mort. Trust 2007-LLFA Close. Issued: \$2.4 Bn
8/27/07	850	965	115	912	27	37	10	30	
8/28/07	850	939	89	912	27	36	9	30	
8/29/07	850	961	111	912	27	36	9	30	
8/30/07	850	921	71	912	27	32	5	30	2
8/31/07	850	1453	603	912	27	44	17	30	3
9/3/07	850	1452	602	1458	27	44	17	41	
9/4/07	850	1476	626	1458	27	45	18	41	
9/5/07	850	1438	588	1458	27	42	15	41	
9/6/07	850	1417	567	1458	27	41	14	41	RA and VaR Restatmt: incorrect HY data related to HD on 8/31-9/4
9/7/07	850	1414	564	1458	27	41	14	41	
9/10/07	850	1483	633	1458	27	42	15	41	Limit increase backdating: authorized 9/10, effective 9/1
9/11/07	850	1488	638	1458	27	43	16	41	
9/12/07	850	1446	596	1458	27	41	14	41	

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(\$ in Millions)

Date	RA Limit	RA Usage	RA Breach *	Monthly Average**	VaR Limit	VaR Usage	VaR Breach *	Monthly Average**	Key Event
9/13/07	850	1456	606	1458	27	41	14	41	
9/14/07	850	1402	552	1458	27	36	9	41	
9/17/07	850	1424	574	1458	27	36	9	41	
9/18/07	850	1440	590	1458	27	38	11	41	
9/19/07	850	1438	588	1458	27	39	12	41	
9/20/07	850	1444	594	1458	27	40	13	41	
9/21/07	850	1415	565	1458	27	38	11	41	
9/24/07	850	1441	591	1458	27	38	11	41	
9/25/07	850	1441	591	1458	27	38	11	41	2 First Data Close. Commitment \$3,120 Mm
9/26/07	850	1469	619	1458	27	40	13	41	
9/27/07	850	1476	626	1458	27	41	14	41	
9/28/07	850	1708	858	1458	27	48	21	41	
10/1/07	850	1747	897	1520	27	50	23	52	
10/2/07	850	1717	867	1520	27	47	20	52	
10/3/07	850	1652	802	1520	27	49	22	52	
10/4/07	850	1565	715	1520	27	46	19	52	
10/5/07	850	1501	651	1520	27	47	20	52	1 Archstone Close. Funding share: \$5.42 Bn
10/8/07	850	1493	643	1520	27	46	19	52	
10/9/07	850	1493	643	1520	27	46	19	52	
10/10/07	850	1516	666	1520	27	49	22	52	2 Energy Future Holdings (TXU) Close. Commitment: \$4,737 Mm
10/11/07	850	1504	654	1520	27	48	21	52	
10/12/07	850	1475	625	1520	27	47	20	52	2 CDW Close. Commitment \$1,494 Mm
10/15/07	850	1468	618	1520	27	48	21	52	1 Carlyle Close. Funding share: €638 Mm
10/16/07	850	1488	638	1520	27	51	24	52	Request for limit increase: RE and HY Loans
10/17/07	850	1487	637	1520	27	52	25	52	
10/18/07	850	1521	671	1520	27	55	28	52	
10/19/07	850	1557	707	1520	27	58	31	52	
10/22/07	850	1557	707	1520	27	58	31	52	
10/23/07	850	1550	700	1520	27	59	32	52	1 Events on 10/24/07:
10/24/07	850	1573	723	1520	27	59	32	52	1 Gospe/Diversity Close. Funding: \$2.63 Bn (Date Uncertain)
10/25/07	850	1542	692	1520	27	58	31	52	2 Hilton - Project Murphy Close. Funding share: \$1.54 Bn
10/26/07	850	1543	693	1520	27	57	30	52	ARINC Incorporated Close. Commitment: \$385 Mm
10/29/07	850	1379	529	1520	27	57	30	52	
10/30/07	850	1326	476	1520	27	54	27	52	
10/31/07	850	1297	447	1520	27	53	26	52	
11/1/07	850	1296	446	1358	27	53	26	62	
11/2/07	850	1440	590	1358	27	65	38	62	
11/5/07	850	1384	534	1358	27	61	34	62	
11/6/07	850	1351	501	1358	27	59	32	62	
11/7/07	850	1345	495	1358	27	58	31	62	
11/8/07	850	1377	527	1358	27	61	34	62	
11/9/07	850	1382	532	1358	27	63	36	62	
11/12/07	850	1394	544	1358	27	64	37	62	
11/13/07	850	1338	488	1358	27	60	33	62	
11/14/07	850	1302	452	1358	27	58	31	62	
11/15/07	850	1285	435	1358	27	57	30	62	
11/16/07	850	1332	482	1358	27	60	33	62	
11/19/07	850	1342	492	1358	27	61	34	62	
11/20/07	850	1340	490	1358	27	62	35	62	
11/21/07	-	-	-	1358	-	-	-	62	
11/22/07	850	1377	527	1358	27	64	37	62	

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11/23/07	850	1389	539	1358	27	65	38	62	
11/26/07	850	1416	566	1358	27	67	40	62	
11/27/07	850	1401	551	1358	27	66	39	62	
11/28/07	850	1364	514	1358	27	64	37	62	
11/29/07	850	1375	525	1358	27	64	37	62	
11/30/07	850	1286	436	1358	27	59	32	62	2 Applebees/HOPC lose. (Commitment at close uncertain)
12/3/07	850	1323	473	1412	27	61	34	68	2
12/4/07	850	1337	487	1412	27	61	34	68	2
12/5/07	850	1408	558	1412	27	67	40	68	2
12/6/07	850	1390	540	1412	27	65	38	68	
12/7/07	850	1390	540	1412	27	65	38	68	
12/10/07	850	1384	534	1412	27	65	38	68	
12/11/07	850	1369	519	1412	27	64	37	68	
12/12/07	850	1335	485	1412	27	62	35	68	2
12/13/07	850	1404	554	1412	27	66	39	68	2
12/14/07	850	1436	586	1412	27	69	42	68	
12/17/07	850	1436	586	1412	27	69	42	68	
12/18/07	850	1502	652	1412	27	74	47	68	
12/19/07	850	1533	683	1412	27	77	50	68	
12/20/07	850	1469	619	1412	27	74	47	68	
12/21/07	850	1422	572	1412	27	71	44	68	
12/24/07	850	1418	568	1412	27	70	43	68	
12/25/07	-	-	-	1412	-	-	-	68	
12/26/07	850	1427	577	1412	27	71	44	68	
12/27/07	850	1411	561	1412	27	70	43	68	
12/28/07	850	1448	598	1412	27	72	45	68	
12/31/07	850	1394	544	1412	27	68	41	68	
1/1/08	-	-	-	1558	-	-	-	79	
1/2/08	850	1409	559	1558	27	69	42	79	
1/3/08	850	1357	507	1558	27	66	39	79	
1/4/08	850	1376	526	1558	27	67	40	79	
1/7/08	850	1384	534	1558	27	69	42	79	
1/8/08	850	1402	552	1558	27	70	43	79	
1/9/08	850	1461	611	1558	27	75	48	79	
1/10/08	850	1560	710	1558	27	82	55	79	
1/11/08	850	1577	727	1558	27	82	55	79	
1/14/08	850	1616	766	1558	27	85	58	79	
1/15/08	850	1687	837	1558	27	90	63	79	
1/16/08	850	1648	798	1558	27	88	61	79	
1/17/08	850	1624	774	1558	27	87	60	79	
1/18/08	-	-	-	1558	-	-	-	79	
1/21/08	850	1606	756	1558	27	86	59	79	
1/22/08	850	1565	715	1558	27	84	57	79	
1/23/08	850	1715	865	1558	27	88	61	79	
1/24/08	850	1614	764	1558	27	81	54	79	
1/25/08	850	1639	789	1558	27	81	54	79	
1/28/08	850	1662	812	1558	27	83	56	79	
1/29/08	850	1613	763	1558	27	80	53	79	
1/30/08	850	1612	762	1558	27	80	53	79	
1/31/08	850	1590	740	1558	27	73	46	79	
2/1/08	850	1441	591	1428	27	68	41	69	

High Yield Total - Usage versus Limits

Risk Appetite (RA) and Value-at-Risk (VaR) Usage versus Limits

Time period presented: December 1, 2006 to September 15, 2008

(\$ in Millions)

Date	RA Limit	RA Usage	RA Breach *	Monthly Average**	VaR Limit	VaR Usage	VaR Breach *	Monthly Average**	Key Event
2/4/08	850	1502	652	1428	27	70	43	69	
2/5/08	850	1531	681	1428	27	73	46	69	2 Captive Plastics Close. Commitment: (Commitment at close uncertain)
2/6/08	850	1531	681	1428	27	73	46	69	
2/7/08	850	1506	656	1428	27	73	46	69	
2/8/08	850	1440	590	1428	27	70	43	69	
2/11/08	850	1459	609	1428	27	72	45	69	
2/12/08	850	1539	689	1428	27	78	51	69	
2/13/08	850	1514	664	1428	27	77	50	69	
2/14/08	850	1515	665	1428	27	76	49	69	
2/15/08	-	-	-	1428	-	-	-	69	
2/18/08	850	1460	610	1428	27	71	44	69	
2/19/08	850	1433	583	1428	27	70	43	69	
2/20/08	850	1422	572	1428	27	70	43	69	
2/21/08	850	1434	584	1428	27	70	43	69	
2/22/08	850	1475	625	1428	27	74	47	69	
2/25/08	850	1349	499	1428	27	65	38	69	
2/26/08	850	1274	424	1428	27	60	33	69	
2/27/08	850	1268	418	1428	27	59	32	69	
2/28/08	850	1246	396	1428	27	59	32	69	
2/29/08	850	1226	376	1428	27	57	30	69	
3/3/08	850	1211	361	1104	27	57	30	51	
3/4/08	850	1230	380	1104	27	60	33	51	
3/5/08	850	1157	307	1104	27	54	27	51	
3/6/08	850	1136	286	1104	27	52	25	51	
3/7/08	850	1136	286	1104	27	53	26	51	
3/10/08	850	1165	315	1104	27	55	28	51	
3/11/08	850	1150	300	1104	27	54	27	51	
3/12/08	850	1113	263	1104	27	51	24	51	
3/13/08	850	1137	287	1104	27	52	25	51	
3/14/08	850	1109	259	1104	27	51	24	51	
3/17/08	850	1116	266	1104	27	50	23	51	
3/18/08	850	1156	306	1104	27	56	29	51	
3/19/08	850	1091	241	1104	27	50	23	51	
3/20/08	-	-	-	1104	-	-	-	51	3 Freedom CCSClose. Issued: \$2.8 Bn
3/21/08	850	1091	241	1104	27	50	23	51	
3/24/08	850	1025	175	1104	27	46	19	51	
3/25/08	850	1024	174	1104	27	46	19	51	
3/26/08	850	1021	171	1104	27	46	19	51	
3/27/08	850	1003	153	1104	27	44	17	51	
3/28/08	850	1026	176	1104	27	46	19	51	
3/31/08	850	986	136	1104	27	43	16	51	2 FairPoint Communications Close. Commitment: ~ \$624 Mm
4/1/08	850	955	105	956	27	41	14	42	
4/2/08	850	911	61	956	27	38	11	42	
4/3/08	850	928	78	956	27	38	11	42	
4/4/08	850	899	49	956	27	34	7	42	
4/7/08	850	955	105	956	27	38	11	42	
4/8/08	850	1002	152	956	27	41	14	42	
4/9/08	850	864	14	956	27	37	10	42	
4/10/08	850	864	14	956	27	37	10	42	
4/11/08	850	953	103	956	27	42	15	42	
4/14/08	850	975	125	956	27	43	16	42	

High Yield Total - Usage versus Limits

Risk Appetite (RA) and Value-at-Risk (VaR) Usage versus Limits

Time period presented: December 1, 2006 to September 15, 2008

(\$ in Millions)

Date	RA Limit	RA Usage	RA Breach *	Monthly Average**	VaR Limit	VaR Usage	VaR Breach *	Monthly Average**	Key Event
4/15/08	850	960	110	956	27	43	16	42	
4/16/08	850	982	132	956	27	44	17	42	
4/17/08	850	987	137	956	27	45	18	42	
4/18/08	850	1028	178	956	27	47	20	42	
4/21/08	850	1006	156	956	27	47	20	42	
4/22/08	850	998	148	956	27	46	19	42	
4/23/08	850	1008	158	956	27	47	20	42	
4/24/08	850	949	99	956	27	43	16	42	
4/25/08	850	949	99	956	27	43	16	42	
4/28/08	850	948	98	956	27	43	16	42	3 Spruce CCS Close. Issued: \$1.9 Bn
4/29/08	850	945	95	956	27	43	16	42	
4/30/08	850	977	127	956	27	44	17	42	
5/1/08	850	960	110	664	27	45	18	36	
5/2/08	850	753		664	27	45	18	36	
5/5/08	850	837		664	27	44	17	36	
5/6/08	850	836		664	27	44	17	36	
5/7/08	850	852	2	664	27	45	18	36	
5/8/08	850	835		664	27	45	18	36	
5/9/08	850	791		664	27	44	17	36	
5/12/08	850	744		664	27	40	13	36	
5/13/08	850	743		664	27	40	13	36	
5/14/08	850	794		664	27	43	16	36	
5/15/08	850	790		664	27	43	16	36	
5/16/08	850	437		664	27	26		36	
5/19/08	850	620		664	27	33	6	36	
5/20/08	850	438		664	27	24		36	
5/21/08	850	464		664	27	24		36	
5/22/08	850	499		664	27	26		36	3 SASCO 2008 C2 Close. Issued: \$3.4 Bn
5/23/08	-	-	-	664	-	-	-	36	3 Excalibur Funding No. 1 Close. Issued: €2.9 Bn
5/26/08	850	512		664	27	27	0	36	
5/27/08	850	521		664	27	28	1	36	
5/28/08	850	538		664	27	29	2	36	3 Pine CCS Close. Issued: \$1.9 Bn
5/29/08	850	462		664	27	27	0	36	
5/30/08	850	507		664	27	27	0	36	
6/2/08	850	501		506	27	27		27	
6/3/08	850	521		506	27	28	1	27	
6/4/08	850	511		506	27	27	0	27	
6/5/08	850	511		506	27	27	0	27	
6/6/08	850	495		506	27	27		27	
6/9/08	850	491		506	27	27		27	
6/10/08	850	490		506	27	27		27	
6/11/08	850	534		506	27	28	1	27	
6/12/08	850	517		506	27	27	0	27	
6/13/08	850	494		506	27	26		27	
6/16/08	850	484		506	27	25		27	
6/17/08	850	480		506	27	25		27	
6/18/08	850	498		506	27	26		27	
6/19/08	850	502		506	27	26		27	
6/20/08	850	516		506	27	27		27	
6/23/08	850	516		506	27	27		27	
6/24/08	850	484		506	27	25		27	

High Yield Total - Usage versus Limits

Risk Appetite (RA) and Value-at-Risk (VaR) Usage versus Limits

Time period presented: December 1, 2006 to September 15, 2008

(\$ in Millions)

Date	RA Limit	RA Usage	RA Breach *	Monthly Average**	VaR Limit	VaR Usage	VaR Breach *	Monthly Average**	Key Event
6/25/08	850	517		506	27	27		27	
6/26/08	850	520		506	27	27	0	27	
6/27/08	850	515		506	27	28	1	27	
6/30/08	850	528		506	27	28	1	27	
7/1/08	850	532		588	27	28	1	31	
7/2/08	850	522		588	27	28	1	31	
7/3/08	-	-	-	588	-	-	-	31	
7/4/08	850	529		588	27	28	1	31	
7/7/08	850	528		588	27	28	1	31	
7/8/08	850	518		588	27	27	0	31	
7/9/08	850	552		588	27	29	2	31	
7/10/08	850	564		588	27	31	4	31	
7/11/08	850	647		588	27	35	8	31	
7/14/08	850	761		588	27	42	15	31	
7/15/08	850	793		588	27	44	17	31	
7/16/08	850	731		588	27	40	13	31	
7/17/08	850	675		588	27	38	11	31	
7/18/08	850	698		588	27	38	11	31	
7/21/08	850	730		588	27	40	13	31	
7/22/08	850	566		588	27	30	3	31	
7/23/08	850	509		588	27	27		31	
7/24/08	850	486		588	27	26		31	
7/25/08	850	511		588	27	26		31	3 Verano CCSClose. Issued: \$1.8 Bn
7/28/08	850	533		588	27	26		31	
7/29/08	850	528		588	27	26		31	
7/30/08	850	505		588	27	25		31	
7/31/08	850	515		588	27	25		31	
8/1/08	850	527		627	27	26		31	
8/4/08	850	548		627	27	26		31	
8/5/08	850	565		627	27	27		31	3 Leoforos B. V. Close. Issued: €1.6 Bn
8/6/08	850	585		627	27	28	1	31	
8/7/08	850	613		627	27	29	2	31	
8/8/08	850	593		627	27	28	1	31	
8/11/08	850	569		627	27	27		31	
8/12/08	850	575		627	27	28	1	31	
8/13/08	850	669		627	27	34	7	31	
8/14/08	850	697		627	27	36	9	31	
8/15/08	850	680		627	27	35	8	31	
8/18/08	850	672		627	27	34	7	31	
8/19/08	850	637		627	27	32	5	31	
8/20/08	850	637		627	27	32	5	31	
8/21/08	850	637		627	27	32	5	31	
8/22/08	850	633		627	27	32	5	31	
8/25/08	850	650		627	27	33	6	31	
8/26/08	850	680		627	27	35	8	31	
8/27/08	850	681		627	27	35	8	31	
8/28/08	850	669		627	27	34	7	31	
8/29/08	850	647		627	27	33	6	31	
8/30/08	-	-	-	627	-	-	-	31	
9/1/08	-	-	-	628	-	-	-	32	
9/2/08	850	652		628	27	34	7	32	

Real Estate - Usage versus Limits

Risk Appetite (RA) and Value-at-Risk (VaR) Usage versus Limits

Time period presented: December 1, 2006 to September 15, 2008

(\$ in Millions)

Date	RA Limit	RA Usage	RA Breach *	Monthly Average**	VaR Limit	VaR Usage	VaR Breach *	Monthly Average**	Key Event
12/1/06	720	615		601	7	5		3	
12/4/06	720	609		601	7	4		3	
12/5/06	720	606		601	7	4		3	
12/6/06	720	600		601	7	3		3	
12/7/06	720	597		601	7	3		3	
12/8/06	720	597		601	7	3		3	
12/11/06	720	600		601	7	3		3	
12/12/06	720	602		601	7	3		3	
12/13/06	720	602		601	7	3		3	
12/14/06	720	598		601	7	3		3	
12/15/06	720	598		601	7	3		3	
12/18/06	720	600		601	7	3		3	
12/19/06	720	600		601	7	3		3	
12/20/06	720	603		601	7	4		3	
12/21/06	720	600		601	7	3		3	
12/22/06	720	601		601	7	4		3	
12/25/06	-	-	-	601	-	-	-	3	
12/26/06	720	597		601	7	3		3	
12/27/06	720	597		601	7	3		3	
12/28/06	720	596		601	7	3		3	
12/29/06	720	597		601	7	3		3	
1/1/07	-	-	-	518	-	-	-	3	
1/2/07	720	600		518	7	3		3	
1/3/07	720	598		518	7	4		3	
1/4/07	720	601		518	7	4		3	
1/5/07	720	594		518	7	3		3	
1/8/07	720	594		518	7	3		3	
1/9/07	720	593		518	7	3		3	
1/10/07	720	593		518	7	3		3	
1/11/07	720	593		518	7	3		3	
1/12/07	-	-	-	518	-	-	-	3	
1/15/07	720	471		518	7	3		3	2 FairPoint Communications original commitment: \$832 Mm
1/16/07	720	471		518	7	3		3	
1/17/07	720	471		518	7	3		3	
1/18/07	720	469		518	7	3		3	
1/19/07	720	469		518	7	3		3	
1/22/07	720	469		518	7	3		3	
1/23/07	720	471		518	7	3		3	
1/24/07	720	471		518	7	3		3	
1/25/07	720	470		518	7	3		3	
1/26/07	720	470		518	7	3		3	
1/29/07	720	470		518	7	3		3	
1/30/07	720	469		518	7	3		3	
1/31/07	720	472		518	7	3		3	
2/1/07	720	471		497	7	3		4	
2/2/07	720	474		497	7	3		4	
2/5/07	720	475		497	7	4		4	
2/6/07	720	473		497	7	3		4	
2/7/07	720	476		497	7	4		4	
2/8/07	720	477		497	7	4		4	
2/9/07	720	477		497	7	4		4	

Real Estate - Usage versus Limits

Risk Appetite (RA) and Value-at-Risk (VaR) Usage versus Limits

Time period presented: December 1, 2006 to September 15, 2008

(\$ in Millions)

Date	RA Limit	RA Usage	RA Breach *	Monthly Average**	VaR Limit	VaR Usage	VaR Breach *	Monthly Average**	Key Event
2/12/07	720	477		497	7	4		4	
2/13/07	720	477		497	7	4		4	
2/14/07	720	477		497	7	4		4	
2/15/07	720	521		497	7	4		4	
2/16/07	-	-	-	497	-	-	-	4	
2/19/07	720	521		497	7	4		4	
2/20/07	720	521		497	7	4		4	
2/21/07	720	521		497	7	4		4	
2/22/07	720	524		497	7	4		4	
2/23/07	720	522		497	7	4		4	
2/26/07	720	521		497	7	4		4	2 Energy Future Holdings (TXU) original commitment: \$4,737 Mm
2/27/07	720	522		497	7	4		4	3 LB-UBSCoMm Mortgage Trust2007-C1 Close. Issued: \$3.7 Bn
2/28/07	720	525		497	7	4		4	
3/1/07	720	525		524	7	4		5	
3/2/07	720	529		524	7	5		5	
3/5/07	720	529		524	7	5		5	
3/6/07	720	532		524	7	5		5	3 Pyxis ABS CDO 2007-1 Close, Issued: \$1.5 Bn
3/7/07	720	532		524	7	5		5	
3/8/07	720	526		524	7	5		5	
3/9/07	720	524		524	7	4		5	
3/12/07	720	522		524	7	4		5	
3/13/07	720	525		524	7	5		5	
3/14/07	720	528		524	7	5		5	
3/15/07	720	527		524	7	5		5	
3/16/07	720	525		524	7	5		5	
3/19/07	720	525		524	7	5		5	
3/20/07	720	520		524	7	4		5	
3/21/07	720	519		524	7	4		5	
3/22/07	720	519		524	7	4		5	
3/23/07	720	518		524	7	4		5	
3/26/07	720	520		524	7	5		5	
3/27/07	720	521		524	7	5		5	
3/28/07	720	525		524	7	5		5	
3/29/07	720	514		524	7	4		5	
3/30/07	720	518		524	7	4		5	3 Fannie Mae REMIC Trust 2007-30 Close. Issued: \$3.1 Bn
4/2/07	720	514		520	7	4		4	2 First Data original commitment: \$3,120 Mm
4/3/07	720	515		520	7	4		4	
4/4/07	720	514		520	7	4		4	
4/5/07	-	-	-	520	-	-	-	4	
4/6/07	720	514		520	7	4		4	
4/9/07	720	515		520	7	4		4	
4/10/07	720	515		520	7	4		4	
4/11/07	720	514		520	7	4		4	
4/12/07	720	514		520	7	4		4	
4/13/07	720	514		520	7	4		4	
4/16/07	720	514		520	7	4		4	2 Advent International - Lloyds TSB original commitment: £ 281 Mm
4/17/07	720	517		520	7	4		4	
4/18/07	720	517		520	7	4		4	
4/19/07	720	531		520	7	6		4	
4/20/07	720	528		520	7	5		4	
4/23/07	720	529		520	7	5		4	

Real Estate - Usage versus Limits

Risk Appetite (RA) and Value-at-Risk (VaR) Usage versus Limits

Time period presented: December 1, 2006 to September 15, 2008

(\$ in Millions)

Date	RA Limit	RA Usage	RA Breach *	Monthly Average**	VaR Limit	VaR Usage	VaR Breach *	Monthly Average**	Key Event
4/24/07	720	528		520	7	5		4	
4/25/07	720	527		520	7	5		4	
4/26/07	720	527		520	7	5		4	2 Local Insight Media original commitment: \$422 Mm
4/27/07	720	526		520	7	5		4	
4/30/07	720	519		520	7	4		4	
5/1/07	720	510		612	7	3		4	
5/2/07	720	509		612	7	3		4	
5/3/07	720	508		612	7	3		4	
5/4/07	720	509		612	7	3		4	
5/7/07	720	509		612	7	3		4	
5/8/07	720	509		612	7	3		4	
5/9/07	720	509		612	7	3		4	3 LB-UBSCoMm Mortgage Trust2007-C2 Close. Issued: \$3.6 Bn
5/10/07	720	510		612	7	3		4	
5/11/07	720	512		612	7	4		4	2 Endemo/Goldman Sachs original commitment: \$633 Mm
5/14/07	720	676		612	7	4		4	
5/15/07	720	682		612	7	4		4	1 237 Park Avenue Close. Total exposure: \$1.35 Bn
5/16/07	720	685		612	7	5		4	
5/17/07	720	684		612	7	5		4	1 Beacon Fund III Close. Funding share: \$2.04 Bn
5/18/07	720	686		612	7	5		4	2 Advent International - Lloyds TSB Close. Commitment: £264 Mm
5/21/07	720	685		612	7	5		4	
5/22/07	720	682		612	7	4		4	
5/23/07	720	682		612	7	4		4	
5/24/07	720	681		612	7	4		4	
5/25/07	-	-	-	612	-	-	-	4	
5/28/07	720	681		612	7	4		4	
5/29/07	720	680		612	7	4		4	2 CDW original commitment: \$1,960 Mm
5/30/07	720	680		612	7	4		4	3 Fannie Mae REMIC Trust 2007-54 Close. Issued: \$2.5 Bn
5/31/07	720	683		612	7	5		4	2 Debitel original commitment: €250 Mm
6/1/07	720	1224	504	1228	7	4		4	1 Archstone Commitment of \$10.9 Bn entered into LR. Closed: 10/5/07
6/4/07	720	1226	506	1228	7	4		4	1 EOP Austin Portfolio Close. Funding share: \$ 1.13 Bn
6/5/07	720	1227	507	1228	7	4		4	Event on 6/4/07:
6/6/07	720	1226	506	1228	7	4		4	2 ARINC Incorporated original commitment: \$825 Mm
6/7/07	720	1229	509	1228	7	5		4	
6/8/07	720	1228	508	1228	7	4		4	
6/11/07	720	1230	510	1228	7	4		4	2 Local A/S original commitment: €850 Mm
6/12/07	720	1227	507	1228	7	4		4	
6/13/07	720	1227	507	1228	7	4		4	
6/14/07	720	1228	508	1228	7	4		4	
6/15/07	720	1228	508	1228	7	4		4	
6/18/07	720	1229	509	1228	7	4		4	2 Sequa Corp original commitment: \$2,050 Mm
6/19/07	720	1230	510	1228	7	5		4	2 Home Depot Supply original commitment: \$2,400 Mm
6/20/07	720	1228	508	1228	7	4		4	
6/21/07	720	1229	509	1228	7	4		4	
6/22/07	720	1229	509	1228	7	4		4	2 PQ Corp original commitment: \$488 Mm
6/25/07	720	1228	508	1228	7	4		4	
6/26/07	720	1230	510	1228	7	5		4	
6/27/07	720	1233	513	1228	7	5		4	
6/28/07	720	1231	511	1228	7	5		4	
6/29/07	720	1229	509	1228	7	5		4	
7/2/07	720	1233	513	1232	7	5		5	
7/3/07	-	-	-	1232	-	-	-	5	2 Endemo/Goldman Sachs Close. (Commitment at close uncertain)

Real Estate - Usage versus Limits

Risk Appetite (RA) and Value-at-Risk (VaR) Usage versus Limits

Time period presented: December 1, 2006 to September 15, 2008

(\$ in Millions)

Date	RA Limit	RA Usage	RA Breach *	Monthly Average**	VaR Limit	VaR Usage	VaR Breach *	Monthly Average**	Key Event
7/4/07	720	1233	513	1232	7	5		5	
7/5/07	720	1233	513	1232	7	5		5	
7/6/07	720	1235	515	1232	7	5		5	
7/9/07	720	1233	513	1232	7	5		5	
7/10/07	720	1236	516	1232	7	5		5	
7/11/07	720	1232	512	1232	7	5		5	1 Dermody Close. Funding share: \$1.54 Bn
7/12/07	720	1231	511	1232	7	5		5	Events on 7/16/07
7/13/07	720	1231	511	1232	7	5		5	2 Houghton Mifflin original commitment: \$2,398 Mm
7/16/07	720	1232	512	1232	7	5		5	2 Applebees/HOP original commitment: \$2,139 Mm
7/17/07	720	1232	512	1232	7	5		5	1 Coeur Defense Close. Funding share: \$2,117 Bn
7/18/07	720	1231	511	1232	7	5		5	
7/19/07	720	1231	511	1232	7	5		5	
7/20/07	720	1230	510	1232	7	5		5	
7/23/07	720	1230	510	1232	7	5		5	
7/24/07	720	1230	510	1232	7	5		5	
7/25/07	720	1230	510	1232	7	4		5	
7/26/07	720	1229	509	1232	7	4		5	2 Debitel Close. Commitment: €250 Mm
7/27/07	720	1231	511	1232	7	4		5	3 LB CoMm Mortgage Trust 2007-C3 Close. Issued: \$3.2 Bn
7/30/07	720	1231	511	1232	7	4		5	2 PQ Corp Close. Commitment: \$488 Mm
7/31/07	720	1228	508	1232	7	5		5	Events on 7/31/07:
8/1/07	720	1230	510	1237	7	5		6	2 Icopal A/S Close. Commitment: €255 Mm
8/2/07	720	1236	516	1237	7	6		6	3 LB XS Trust Mort. Pass-Through Certs, Ser. 2007-15N. Issued: \$2.8 Bn
8/3/07	720	1236	516	1237	7	6		6	
8/6/07	720	1237	517	1237	7	6		6	
8/7/07	720	1233	513	1237	7	5		6	
8/8/07	720	1232	512	1237	7	5		6	
8/9/07	720	1230	510	1237	7	5		6	
8/10/07	720	1232	512	1237	7	5		6	
8/13/07	720	1232	512	1237	7	6		6	1 Archstone and Dermody commitments initially included in RA in LR
8/14/07	720	1236	516	1237	7	6		6	
8/15/07	720	1230	510	1237	7	5		6	
8/16/07	720	1230	510	1237	7	5		6	
8/17/07	720	1234	514	1237	7	6		6	
8/20/07	720	1247	527	1237	7	8	1	6	
8/21/07	720	1247	527	1237	7	8	1	6	
8/22/07	720	1252	532	1237	7	8	1	6	
8/23/07	720	1240	520	1237	7	7		6	3 LB Floating Rate CoMm Mort. Trust 2007-LLFA Close. Issued: \$2.4 Bn
8/24/07	720	1240	520	1237	7	7		6	
8/27/07	720	1241	521	1237	7	7		6	
8/28/07	720	1232	512	1237	7	5		6	
8/29/07	720	1231	511	1237	7	5		6	
8/30/07	720	1250	530	1237	7	6		6	2 Home Depot Supply Close. Commitment: \$1,333 Mm
8/31/07	720	1249	529	1237	7	6		6	3 Fannie Mae Trust 2007-95 Close. Issued: \$2.8 Bn
9/3/07	720	1249	529	1252	7	6		7	
9/4/07	720	1251	531	1252	7	7		7	
9/5/07	720	1255	535	1252	7	7	0	7	
9/6/07	720	1255	535	1252	7	7	0	7	
9/7/07	720	1253	533	1252	7	7		7	
9/10/07	720	1253	533	1252	7	7	0	7	
9/11/07	720	1258	538	1252	7	8	1	7	
9/12/07	720	1258	538	1252	7	8	1	7	

Real Estate - Usage versus Limits

Risk Appetite (RA) and Value-at-Risk (VaR) Usage versus Limits

Time period presented: December 1, 2006 to September 15, 2008

(\$ in Millions)

Date	RA Limit	RA Usage	RA Breach *	Monthly Average**	VaR Limit	VaR Usage	VaR Breach *	Monthly Average**	Key Event
9/13/07	720	1257	537	1252	7	8	1	7	
9/14/07	720	1257	537	1252	7	8	1	7	
9/17/07	720	1252	532	1252	7	7	0	7	
9/18/07	720	1252	532	1252	7	7	0	7	
9/19/07	720	1247	527	1252	7	7	0	7	
9/20/07	720	1247	527	1252	7	7	0	7	
9/21/07	720	1249	529	1252	7	7	0	7	
9/24/07	720	1250	530	1252	7	7	0	7	
9/25/07	720	1252	532	1252	7	7	0	7	2 First Data Close. Commitment \$3,120 Mm
9/26/07	720	1252	532	1252	7	7	0	7	
9/27/07	720	1251	531	1252	7	7	0	7	
9/28/07	720	1250	530	1252	7	7	0	7	
10/1/07	720	1249	529	1264	7	7		9	
10/2/07	720	1250	530	1264	7	7	0	9	
10/3/07	720	1253	533	1264	7	8	1	9	
10/4/07	720	1251	531	1264	7	8	1	9	
10/5/07	720	1254	534	1264	7	8	1	9	1 Archstone Close. Funding share: \$5.42 Bn
10/8/07	720	1263	543	1264	7	8	1	9	
10/9/07	720	1264	544	1264	7	8	1	9	
10/10/07	720	1260	540	1264	7	8	1	9	2 Energy Future Holdings (TXU) Close. Commitment: \$4,737 Mm
10/11/07	720	1259	539	1264	7	8	1	9	
10/12/07	720	1279	559	1264	7	10	3	9	2 CDW Close. Commitment \$1,494 Mm
10/15/07	720	1273	553	1264	7	10	3	9	1 Carlyle Close. Funding share: €638 Mm
10/16/07	720	1270	550	1264	7	9	2	9	Request for limit increase: RE and HY Loans
10/17/07	720	1269	549	1264	7	9	2	9	
10/18/07	720	1271	551	1264	7	10	3	9	
10/19/07	720	1271	551	1264	7	10	3	9	
10/22/07	720	1275	555	1264	7	10	3	9	
10/23/07	720	1267	547	1264	7	9	2	9	1 Events on 10/24/07:
10/24/07	720	1264	544	1264	7	9	2	9	1 Gospe/Diversity Close. Funding: \$2.63 Bn (Date Uncertain)
10/25/07	720	1260	540	1264	7	8	1	9	2 Hilton - Project Murphy Close. Funding share: \$1.54 Bn
10/26/07	720	1260	540	1264	7	8	1	9	ARINC Incorporated Close. Commitment: \$385 Mm
10/29/07	720	1270	550	1264	7	9	2	9	
10/30/07	720	1268	548	1264	7	9	2	9	
10/31/07	720	1264	544	1264	7	9	2	9	
11/1/07	720	1267	547	1154	7	9	2	9	
11/2/07	720	1266	546	1154	7	9	2	9	
11/5/07	720	1267	547	1154	7	9	2	9	
11/6/07	720	1137	417	1154	7	9	2	9	
11/7/07	720	1133	413	1154	7	9	2	9	
11/8/07	720	1124	404	1154	7	8	1	9	
11/9/07	720	1123	403	1154	7	8	1	9	
11/12/07	720	1126	406	1154	7	8	1	9	
11/13/07	720	1125	405	1154	7	8	1	9	
11/14/07	720	1124	404	1154	7	8	1	9	
11/15/07	720	1126	406	1154	7	8	1	9	
11/16/07	720	1143	423	1154	7	9	2	9	
11/19/07	720	1132	412	1154	7	9	2	9	
11/20/07	720	1138	418	1154	7	9	2	9	
11/21/07	-	-	-	1154	-	-	-	9	
11/22/07	720	1138	418	1154	7	9	2	9	

Real Estate - Usage versus Limits

Risk Appetite (RA) and Value-at-Risk (VaR) Usage versus Limits

Time period presented: December 1, 2006 to September 15, 2008

(\$ in Millions)

Date	RA Limit	RA Usage	RA Breach *	Monthly Average**	VaR Limit	VaR Usage	VaR Breach *	Monthly Average**	Key Event
11/23/07	720	1138	418	1154	7	10	3	9	
11/26/07	720	1143	423	1154	7	11	4	9	
11/27/07	720	1144	424	1154	7	9	2	9	
11/28/07	720	1141	421	1154	7	10	3	9	
11/29/07	720	1141	421	1154	7	9	2	9	
11/30/07	720	1152	432	1154	7	10	3	9	2 Applebees/HOPC lose. (Commitment at close uncertain)
12/3/07	720	1155	435	1174	7	11	4	13	2 Sequa Corp Close. Commitment: \$820 Mm. Funded: \$280 Mm
12/4/07	720	1142	422	1174	7	9	2	13	2 Local Insight Media Close. Commitment: \$455 Mm. Funded \$302 Mm
12/5/07	720	1147	427	1174	7	10	3	13	
12/6/07	720	1152	432	1174	7	12	5	13	
12/7/07	720	1171	451	1174	7	14	7	13	
12/10/07	720	1177	457	1174	7	14	7	13	
12/11/07	720	1177	457	1174	7	14	7	13	
12/12/07	720	1176	456	1174	7	14	7	13	2 Captive Plastics original commitment: \$130 Mm
12/13/07	720	1176	456	1174	7	14	7	13	2 Houghton Mifflin Riverdeep Close. Commitment: ~\$2,400 Mm
12/14/07	720	1179	459	1174	7	14	7	13	
12/17/07	720	1175	455	1174	7	13	6	13	
12/18/07	720	1180	460	1174	7	14	7	13	
12/19/07	720	1178	458	1174	7	14	7	13	
12/20/07	720	1181	461	1174	7	14	7	13	
12/21/07	720	1187	467	1174	7	15	8	13	
12/24/07	720	1198	478	1174	7	16	9	13	
12/25/07	-	-	-	1174	-	-	-	13	
12/26/07	720	1191	471	1174	7	15	8	13	
12/27/07	720	1176	456	1174	7	13	6	13	
12/28/07	720	1176	456	1174	7	13	6	13	
12/31/07	720	1177	457	1174	7	13	6	13	
1/1/08	-	-	-	1154	-	-	-	17	
1/2/08	720	1186	466	1154	7	13	6	17	
1/3/08	720	1190	470	1154	7	13	6	17	
1/4/08	720	1195	475	1154	7	14	7	17	
1/7/08	720	1191	471	1154	7	13	6	17	
1/8/08	720	1123	403	1154	7	13	6	17	
1/9/08	720	1113	393	1154	7	13	6	17	
1/10/08	720	1112	392	1154	7	13	6	17	
1/11/08	720	1106	386	1154	7	13	6	17	
1/14/08	720	1095	375	1154	7	13	6	17	
1/15/08	720	1090	370	1154	7	12	5	17	
1/16/08	720	1103	383	1154	7	14	7	17	
1/17/08	720	1087	367	1154	7	12	5	17	
1/18/08	-	-	-	1154	-	-	-	17	
1/21/08	720	1102	382	1154	7	14	7	17	
1/22/08	720	1101	381	1154	7	14	7	17	
1/23/08	720	1165	445	1154	7	22	15	17	
1/24/08	720	1165	445	1154	7	22	15	17	
1/25/08	720	1234	514	1154	7	28	21	17	
1/28/08	720	1234	514	1154	7	28	21	17	
1/29/08	720	1225	505	1154	7	27	20	17	
1/30/08	720	1224	504	1154	7	27	20	17	
1/31/08	720	1189	469	1154	7	23	16	17	
2/1/08	720	1195	475	1350	7	23	16	24	

Real Estate - Usage versus Limits

Risk Appetite (RA) and Value-at-Risk (VaR) Usage versus Limits

Time period presented: December 1, 2006 to September 15, 2008

(\$ in Millions)

Date	RA Limit	RA Usage	RA Breach *	Monthly Average**	VaR Limit	VaR Usage	VaR Breach *	Monthly Average**	Key Event
2/4/08	720	1192	472	1350	7	22	15	24	
2/5/08	720	1196	476	1350	7	22	15	24	2 Captive Plastics Close. Commitment: (Commitment at close uncertain)
2/6/08	720	1194	474	1350	7	22	15	24	
2/7/08	720	1204	484	1350	7	23	16	24	
2/8/08	720	1214	494	1350	7	23	16	24	
2/11/08	720	1368	648	1350	7	24	17	24	
2/12/08	720	1413	693	1350	7	23	16	24	
2/13/08	720	1416	696	1350	7	23	16	24	
2/14/08	720	1420	700	1350	7	22	15	24	
2/15/08	-	-	-	1350	-	-	-	24	
2/18/08	720	1455	735	1350	7	26	19	24	
2/19/08	720	1471	751	1350	7	26	19	24	
2/20/08	720	1465	745	1350	7	26	19	24	
2/21/08	720	1417	697	1350	7	22	15	24	
2/22/08	720	1417	697	1350	7	22	15	24	
2/25/08	720	1402	682	1350	7	24	17	24	
2/26/08	720	1402	682	1350	7	24	17	24	
2/27/08	720	1414	694	1350	7	25	18	24	
2/28/08	720	1367	647	1350	7	25	18	24	
2/29/08	720	1377	657	1350	7	25	18	24	
3/3/08	720	1371	651	1385	7	25	18	26	
3/4/08	720	1373	653	1385	7	26	19	26	
3/5/08	720	1374	654	1385	7	26	19	26	
3/6/08	720	1382	662	1385	7	27	20	26	
3/7/08	720	1380	660	1385	7	27	20	26	
3/10/08	720	1366	646	1385	7	26	19	26	
3/11/08	720	1372	652	1385	7	27	20	26	
3/12/08	720	1364	644	1385	7	27	20	26	
3/13/08	720	1386	666	1385	7	25	18	26	
3/14/08	720	1386	666	1385	7	25	18	26	
3/17/08	720	1380	660	1385	7	25	18	26	
3/18/08	720	1385	665	1385	7	25	18	26	
3/19/08	720	1381	661	1385	7	24	17	26	
3/20/08	-	-	-	1385	-	-	-	26	3 Freedom CCSClose. Issued: \$2.8 Bn
3/21/08	720	1391	671	1385	7	24	17	26	
3/24/08	720	1368	648	1385	7	24	17	26	
3/25/08	720	1363	643	1385	7	23	16	26	
3/26/08	720	1375	655	1385	7	24	17	26	
3/27/08	720	1383	663	1385	7	26	19	26	
3/28/08	720	1454	734	1385	7	26	19	26	
3/31/08	720	1455	735	1385	7	27	20	26	2 FairPoint Communications Close. Commitment: ~ \$624 Mm
4/1/08	720	1445	725	1382	7	27	20	26	
4/2/08	720	1435	715	1382	7	26	19	26	
4/3/08	720	1436	716	1382	7	26	19	26	
4/4/08	720	1354	634	1382	7	26	19	26	
4/7/08	720	1359	639	1382	7	26	19	26	
4/8/08	720	1358	638	1382	7	26	19	26	
4/9/08	720	1356	636	1382	7	26	19	26	
4/10/08	720	1349	629	1382	7	25	18	26	
4/11/08	720	1349	629	1382	7	25	18	26	
4/14/08	720	1349	629	1382	7	25	18	26	

Real Estate - Usage versus Limits

Risk Appetite (RA) and Value-at-Risk (VaR) Usage versus Limits

Time period presented: December 1, 2006 to September 15, 2008

(\$ in Millions)

Date	RA Limit	RA Usage	RA Breach *	Monthly Average**	VaR Limit	VaR Usage	VaR Breach *	Monthly Average**	Key Event
4/15/08	720	1352	632	1382	7	25	18	26	
4/16/08	720	1351	631	1382	7	25	18	26	
4/17/08	720	1358	638	1382	7	26	19	26	
4/18/08	720	1396	676	1382	7	29	22	26	
4/21/08	720	1407	687	1382	7	30	23	26	
4/22/08	720	1397	677	1382	7	29	22	26	
4/23/08	720	1370	650	1382	7	27	20	26	
4/24/08	720	1362	642	1382	7	26	19	26	
4/25/08	720	1365	645	1382	7	26	19	26	
4/28/08	720	1421	701	1382	7	27	20	26	3 Spruce CCS Close. Issued: \$1.9 Bn
4/29/08	720	1421	701	1382	7	27	20	26	
4/30/08	720	1418	698	1382	7	26	19	26	
5/1/08	720	1418	698	1518	7	26	19	35	
5/2/08	720	1416	696	1518	7	26	19	35	
5/5/08	720	1420	700	1518	7	26	19	35	
5/6/08	720	1420	700	1518	7	26	19	35	
5/7/08	720	1409	689	1518	7	25	18	35	
5/8/08	720	1422	702	1518	7	27	20	35	
5/9/08	720	1423	703	1518	7	27	20	35	
5/12/08	720	1439	719	1518	7	28	21	35	
5/13/08	720	1453	733	1518	7	30	23	35	
5/14/08	720	1451	731	1518	7	29	22	35	
5/15/08	720	1535	815	1518	7	37	30	35	
5/16/08	720	1642	922	1518	7	46	39	35	
5/19/08	720	1645	925	1518	7	46	39	35	
5/20/08	720	1595	875	1518	7	42	35	35	
5/21/08	720	1593	873	1518	7	42	35	35	
5/22/08	720	1601	881	1518	7	42	35	35	3 SASCO 2008 C2 Close. Issued: \$3.4 Bn
5/23/08	-	-	-	1518	-	-	-	35	3 Excalibur Funding No. 1 Close. Issued: €2.9 Bn
5/26/08	720	1596	876	1518	7	42	35	35	
5/27/08	720	1581	861	1518	7	41	34	35	
5/28/08	720	1576	856	1518	7	40	33	35	3 Pine CCS Close. Issued: \$1.9 Bn
5/29/08	720	1590	870	1518	7	42	35	35	
5/30/08	720	1651	931	1518	7	40	33	35	
6/2/08	720	1630	910	1564	7	38	31	35	
6/3/08	720	1619	899	1564	7	37	30	35	
6/4/08	720	1599	879	1564	7	36	29	35	
6/5/08	720	1583	863	1564	7	34	27	35	
6/6/08	720	1587	867	1564	7	35	28	35	
6/9/08	720	1589	869	1564	7	35	28	35	
6/10/08	720	1590	870	1564	7	35	28	35	
6/11/08	720	1579	859	1564	7	34	27	35	
6/12/08	720	1575	855	1564	7	33	26	35	
6/13/08	720	1574	854	1564	7	33	26	35	
6/16/08	720	1562	842	1564	7	32	25	35	
6/17/08	720	1567	847	1564	7	33	26	35	
6/18/08	720	1560	840	1564	7	32	25	35	
6/19/08	720	1581	861	1564	7	34	27	35	
6/20/08	720	1583	863	1564	7	34	27	35	
6/23/08	720	1598	878	1564	7	36	29	35	
6/24/08	720	1498	778	1564	7	35	28	35	

Real Estate - Usage versus Limits

Risk Appetite (RA) and Value-at-Risk (VaR) Usage versus Limits

Time period presented: December 1, 2006 to September 15, 2008

(\$ in Millions)

Date	RA Limit	RA Usage	RA Breach *	Monthly Average**	VaR Limit	VaR Usage	VaR Breach *	Monthly Average**	Key Event
6/25/08	720	1501	781	1564	7	36	29	35	
6/26/08	720	1495	775	1564	7	35	28	35	
6/27/08	720	1492	772	1564	7	35	28	35	
6/30/08	720	1488	768	1564	7	34	27	35	
7/1/08	720	1492	772	1475	7	35	28	33	
7/2/08	720	1486	766	1475	7	34	27	33	
7/3/08	-	-	-	1475	-	-	-	33	
7/4/08	720	1482	762	1475	7	34	27	33	
7/7/08	720	1477	757	1475	7	34	27	33	
7/8/08	720	1475	755	1475	7	33	26	33	
7/9/08	720	1487	767	1475	7	34	27	33	
7/10/08	720	1474	754	1475	7	33	26	33	
7/11/08	720	1473	753	1475	7	33	26	33	
7/14/08	720	1471	751	1475	7	33	26	33	
7/15/08	720	1468	748	1475	7	33	26	33	
7/16/08	720	1476	756	1475	7	33	26	33	
7/17/08	720	1471	751	1475	7	33	26	33	
7/18/08	720	1474	754	1475	7	33	26	33	
7/21/08	720	1470	750	1475	7	33	26	33	
7/22/08	720	1470	750	1475	7	33	26	33	
7/23/08	720	1479	759	1475	7	34	27	33	
7/24/08	720	1476	756	1475	7	33	26	33	
7/25/08	720	1476	756	1475	7	33	26	33	3 Verano CCSClose. Issued: \$1.8 Bn
7/28/08	720	1477	757	1475	7	34	27	33	
7/29/08	720	1474	754	1475	7	33	26	33	
7/30/08	720	1467	747	1475	7	33	26	33	
7/31/08	720	1462	742	1475	7	32	25	33	
8/1/08	720	1460	740	1417	7	32	25	31	
8/4/08	720	1422	702	1417	7	32	25	31	
8/5/08	720	1421	701	1417	7	32	25	31	3 Leoforos B. V. Close. Issued: €1.6 Bn
8/6/08	720	1418	698	1417	7	32	25	31	
8/7/08	720	1415	695	1417	7	31	24	31	
8/8/08	720	1421	701	1417	7	32	25	31	
8/11/08	720	1417	697	1417	7	32	25	31	
8/12/08	720	1417	697	1417	7	31	24	31	
8/13/08	720	1429	709	1417	7	33	26	31	
8/14/08	720	1420	700	1417	7	32	25	31	
8/15/08	720	1427	707	1417	7	32	25	31	
8/18/08	720	1418	698	1417	7	32	25	31	
8/19/08	720	1410	690	1417	7	31	24	31	
8/20/08	720	1410	690	1417	7	31	24	31	
8/21/08	720	1433	713	1417	7	33	26	31	
8/22/08	720	1407	687	1417	7	31	24	31	
8/25/08	720	1403	683	1417	7	30	23	31	
8/26/08	720	1415	695	1417	7	31	24	31	
8/27/08	720	1405	685	1417	7	30	23	31	
8/28/08	720	1381	661	1417	7	28	21	31	
8/29/08	720	1399	679	1417	7	30	23	31	
8/30/08	-	-	-	1417	-	-	-	31	
9/1/08	-	-	-	1386	-	-	-	29	
9/2/08	720	1387	667	1386	7	29	22	29	

Real Estate - Usage versus Limits

Risk Appetite (RA) and Value-at-Risk (VaR) Usage versus Limits

Time period presented: December 1, 2006 to September 15, 2008

(\$ in Millions)

Date	RA Limit	RA Usage	RA Breach *	Monthly Average**	VaR Limit	VaR Usage	VaR Breach *	Monthly Average**	Key Event
9/3/08	720	1390	670	1386	7	29	22	29	
9/4/08	720	1389	669	1386	7	29	22	29	
9/5/08	720	1389	669	1386	7	29	22	29	
9/8/08	720	1377	657	1386	7	28	21	29	
9/9/08	720	1386	666	1386	7	29	22	29	
9/10/08	720	1386	666	1386	7	29	22	29	
9/11/08	720	1385	665	1386	7	29	22	29	
9/12/08	720	1384	664	1386	7	29	22	29	
9/15/08	720	1384	664	1386	7	29	22	29	

Sources:

Lehman Risk ("LR")

Notes:

* Breach is equal to the excess of usage over limit. A blank indicates no breach occurred. "-." Indicates no data is available.

** Monthly Average refers to each month's average usage. Days for which no data is provided are not counted as part of the average.

"DRA" is Daily Risk Appetite

1. Indicates Commercial Real Estate related deals.

2. Indicates Leveraged Loans related deals.

3. Indicates Securitization related deals.

